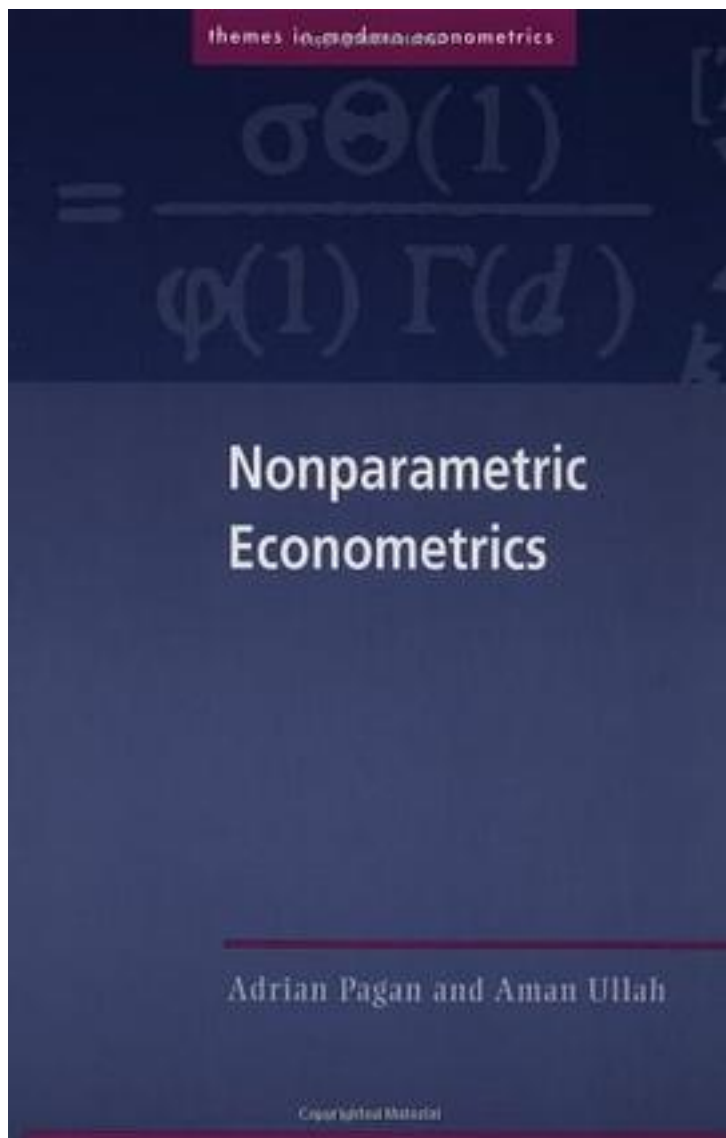


Nonparametric Econometrics



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出版者:Princeton University Press

出版时间:2006-12-17

装帧:Hardcover

isbn:9780691121611

Until now, students and researchers in nonparametric and semiparametric statistics and econometrics have had to turn to the latest journal articles to keep pace with these emerging methods of economic analysis. "Nonparametric Econometrics" fills a major gap by gathering together the most up-to-date theory and techniques and presenting them in a remarkably straightforward and accessible format. The empirical tests, data, and exercises included in this textbook help make it the ideal introduction for graduate students and an indispensable resource for researchers. Nonparametric and semiparametric methods have attracted a great deal of attention from statisticians in recent decades. While the majority of existing books on the subject operate from the presumption that the underlying data is strictly continuous in nature, more often than not social scientists deal with categorical data-nominal and ordinal - in applied settings. The conventional nonparametric approach to dealing with the presence of discrete variables is acknowledged to be unsatisfactory. This book is tailored to the needs of applied econometricians and social scientists. Qi Li and Jeffrey Racine emphasize nonparametric techniques suited to the rich array of data types -continuous, nominal, and ordinal - within one coherent framework. They also emphasize the properties of nonparametric estimators in the presence of potentially irrelevant variables. "Nonparametric Econometrics" covers all the material necessary to understand and apply nonparametric methods for real-world problems.

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评论

看了作者写的一个小册子primer，感觉条理很清楚。

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书评

我预计这本书流行不起来，原因很简单，写得太复杂。证明全整高维，首先高维模型的东西在现实中其实没啥用，其次，高维问题只是一维或二维的推广，完全可以放到exercise里面，所以这本书估计看的人不会太多。难的问题可以写得让人容易接受，可惜这本书没有做到。另外一个缺点是...

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